Table of Contents for MBK/107

Markov Chains and Mixing Times

- Basic methods and examples
  - Introduction to finite Markov chains
  - Classical (and useful) Markov chains
  - Markov chain Monte Carlo: Metropolis and Glauber chains
  - Introduction to Markov chain mixing
  - Coupling
  - Strong stationary times
  - Lower bounds on mixing times
  - The symmetric group and shuffling cards
  - Random walks on networks
  - Hitting times
  - Cover times
  - Eigenvalues

- The plot thickens
  - Eigenfunctions and comparison of chains
  - The transportation metric and path coupling
  - The Ising model
  - From shuffling cards to shuffling genes
  - Martingales and evolving sets
  - The cutoff phenomenon
  - Lamplighter walks
  - Continuous-time chains
  - Countable state space chains
  - Monotone chains
  - The exclusion process
  - Cesàro mixing time, stationary times, and hitting large sets
  - Coupling from the past
  - Open problems
  - Background material
  - Introduction to simulation
  - Ergodic theorem
  - Solutions to selected exercises
  - Bibliography
  - Notation index
  - Index